

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 2658063
 For the Period Ending
 February 28, 2013

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,751,143.98	12,808,147.95	2.1%
AA Rated	18,737,145.27	19,961,615.00	3.3%
A Rated	49,807,202.77	51,393,446.76	8.4%
Total Corporate Securities	80,295,492.02	84,163,209.71	13.8%
Mortgage-Backed Securities	261,577,343.91	273,523,427.45	44.8%
Asset-Backed Securities	-	-	0.0%
Commercial Mortgage-Backed Securities	13,691,902.89	13,682,828.09	2.2%
AAA-Rated CMBS	13,691,902.89	13,682,828.09	
U.S. Government Agency Securities	65,195,577.58	66,747,592.30	10.9%
U.S. Treasury Securities	122,168,320.64	126,819,882.40	20.8%
Accrued Interest		2,097,897.14	0.3%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	43,085,516.66	43,085,516.66	7.1%
TOTAL PORTFOLIO	\$ 586,014,153.70	\$ 610,120,353.75	100.0%
Net Income		\$ 43,085,516.66 *	
Net Income to be Distributed		\$ 975,308.67	
Realized Capital Gain/Loss		\$ (254,649.96)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).